David Glavind Skovmand

List of Publications by Year
in descending order

11 papers	147 citations	1478505 6 h-index	1588992 8 g-index
11 all docs	11 docs citations	11 times ranked	38 citing authors

#	ARTICLE	IF	CITATIONS
1	Affine LIBOR Models with Multiple Curves: Theory, Examples and Calibration. SIAM Journal on Financial Mathematics, 2015, 6, 984-1025.	1.3	45
2	A LÃ©vy HJM multiple-curve model with application to CVA computation. Quantitative Finance, 2015, 15, 401-419.	1.7	34
3	Rational multi-curve models with counterparty-risk valuation adjustments. Quantitative Finance, 2016, 16, 847-866.	1.7	18
4	Dynamic term structure models for SOFR futures. Journal of Futures Markets, 2021, 41, 1520-1544.	1.8	15
5	IMPLIED AND REALIZED VOLATILITY IN THE CROSS-SECTION OF EQUITY OPTIONS. International Journal of Theoretical and Applied Finance, 2009, 12, 745-765.	0.5	10
6	Rational Savings Account Models for Backward-Looking Interest Rate Benchmarks. Risks, 2020, 8, 23.	2.4	9
7	Efficient and accurate log-LÃ©vy approximations of LÃ©vy-driven LIBOR models. Journal of Computational Finance, 2012, 15, 3-44.	0.3	7
8	Rational Models for Inflation-Linked Derivatives. SSRN Electronic Journal, 0, , .	0.4	3
9	Tenor-Based Interest Rate Term Structures: Roll-Over Risk Perspective. SSRN Electronic Journal, 0, , .	0.4	3
10	Dynamic Term Structure Models for SOFR Futures. SSRN Electronic Journal, 0, , .	0.4	2
11	Rational Models for Inflation-Linked Derivatives. SIAM Journal on Financial Mathematics, 2020, 11, 974-1006.	1.3	1